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JC34
PATENT & TRADEMARK OFFICE

FIG. 1

CONNECTION TO MULTIPLE EXCHANGES

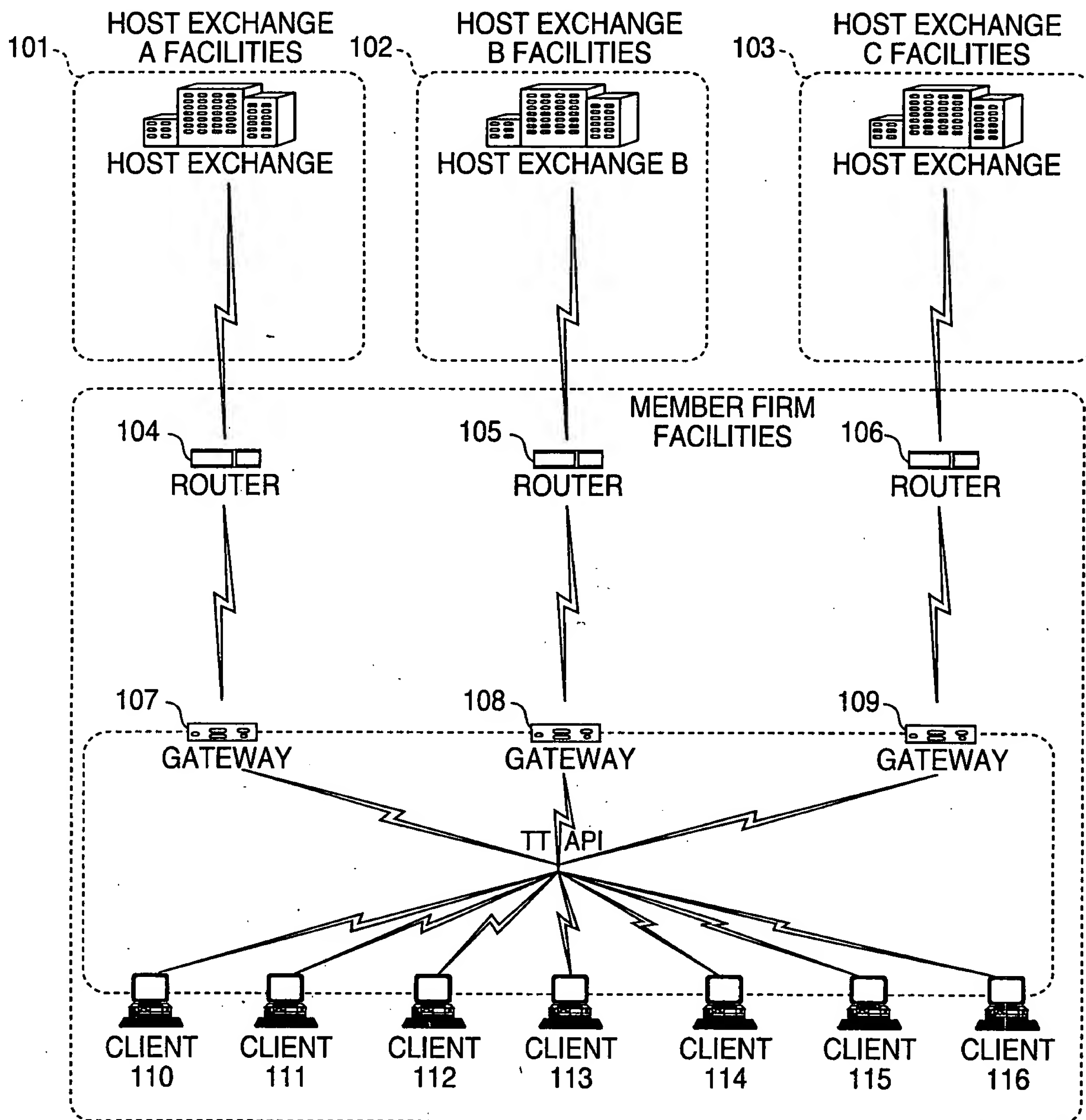101 — HOST EXCHANGE
A FACILITIES

102 — HOST EXCHANGE
B FACILITIES

103 — HOST EXCHANGE
C FACILITIES

HOST EXCHANGE

HOST EXCHANGE B

HOST EXCHANGE

MEMBER FIRM
FACILITIES

104 — ROUTER

105 — ROUTER

106 — ROUTER

107 — GATEWAY

108 — GATEWAY

109 — GATEWAY

TT API

CLIENT
110

CLIENT
111

CLIENT
112

CLIENT
113

CLIENT
114

CLIENT
115

CLIENT
116

FIG. 2

		201	202	203	204	205			
		Contract	Depth	BidQty	BidPrc	AskPrc	AskQty	LastPrc	LastQty	Total
1	CDHO	●	785	7626	7627	21	7627	489	8230
2			626	7625	7629	815			
3			500	7624	7630	600			
4			500	7623	7631	2456			
5			200	7622	7632	800			

FIG. 3

SYCOM FGBL DEC99 □ ◻ ✕

E/W	10:48:44		BidQ	AskQ	Prc	LTQ
	L	3		104	99	
	R	5		24	98	
	720			33	97	
	✕	10		115	96	
	0			32	95	
	10	1H		27	94	
	50	3H		63	93	
S 0 / W 24	1K	5H		45	92	
S 0 / W 7	CLR			28	91	
	✕	10		20	90	10
	17	▽	18		89	
B 0 / W 15	CXL		97		88	
B 0 / W 13	+	−	30		87	
	NET 0		43		86	
B 0 / W 17	NET REAL		110		85	
			23		84	
			31		83	
			125		82	
			21		81	

1009 1010 1011 1012 1013 1014 1007 1015 1016 1008 1017 1018 1019 1021 1020

1001 1002 1003 1004 1005 1006

FIG. 4

SYCOM FGBL DEC99				□ ▢ ☒

E/W	10:48:44		BidQ	AskQ	Prc	LTQ
	L	3		104	99	
	R	5		24	98	
	720			33	97	
	✕	10		115	96	
	0			32	95	
	10	1H		27	94	
	50	3H				
S 10 W 14	1K	5H		63	93	10
	CLR		43		92	
	✕	10	125		91	
	17	▽	97		90	
B 0 W 15	CXL		18		89	
B 0 W 13	+	−	97		88	
	NET 0		30		87	
B 0 W 17	NET REAL		43		86	
			110		85	
			23		84	
			31		83	
			125		82	
			21		81	

1101

FIG. 5

SYCOM FGBL DEC99 — □ ✕

E/W	10:48:44		BidQ	AskQ	Prc	LTQ
	L	3		104	99	
	R	5		24	98	
	720			33	97	
	✕	10		115	96	
	0			32	95	
	10	1H		27	94	
	50	3H		63	93	
S 0 / W 24	1K	5H		45	92	
S 0 / W 7	CLR			28	91	
	✕	10		20	90	10
	17	▽	18		89	
B 0 / W 15	CXL		97		88	
B 0 / W 13	+	−	30		87	
	NET 0		43		86	
B 0 / W 17	NET REAL		110		85	
			23		84	
			31		83	
			125		82	
			21		81	

1206
1205
1204

1208   1201   1202   1203   1207

FIG. 6

START

1301 — TRADER HAS MARKET DISPLAYED ON HIS COMPUTER SCREEN

1302 — SET QUANTITY VALUES IN APPROPRIATE FIELDS (R/L FIELDS, CURRENT QUANTITY FIELD, NetPos, OR OFFSET.)

1303 — POSITION CURSOR OVER DESIRED CELL ON THE MERCURY DISPLAY

1304 — IS THIS A TRADING CELL - I.E. THE BidQ OR AskQ COLUMN?

NO → 1305 — NO ORDER SENT (MAY ADJUST QUANTITIES OR OTHER RESTRICTIONS DEPENDING ON CELL SELECTED) → END

YES

1306 — IS LEFT OR RIGHT MOUSE BUTTON CLICKED?

RIGHT → 1307 — QUANTITY OF ORDER = VALUE IN R FIELD

LEFT

1308 — QUANTITY DESCRIPTION CHOSEN?

OFFSET → 1309 — QUANTITY OF ORDER = VALUE IN L FIELD

1310 — ALL QUANTITIES IN THE MARKET FOR PRICES BETTER THAN OR EQUAL TO THE PRICE IN THE ROW CLICKED

Plus

THIS WILL ADD UP THE QUANTITIES FOR EACH ORDER IN THE MARKET THAT WOULD FILL THE ORDER BEING ENTERED BY THE TRADER - I.E. THE SUM OF ALL QUANTITIES THAT "BETTER" THE ORDER BEING ENTERED

NUMBER → 1311 — QUANTITY OF ORDER= CURRENT QUANTITY

NetPos → 1312 — QUANTITY OF ORDER= CURRENT NetPos

1313 — COLUMN CLICKED?

BidQ → 1315 — SEND BUY ORDER TO MARKET FOR PREDEFINED QUANTITY AT THE PRICE OF THE ROW CLICKED → END

AskQ → 1314 — SEND SELL ORDER TO MARKET FOR DEFINED QUANTITY AT THE PRICE OF THE ROW CLICKED → END

TRADING WITH MERCURY